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A Random Matrix Framework for Large Dimensional Machine Learning and Neural Networks Ph.D. defense Zhenyu LIAO supervised by Romain COUILLET and Yacine CHITOUR CentraleSupélec, Université Paris-Saclay, France.
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A random matrix framework for large dimensional machine ...

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A Random Matrix Bayesian framework
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Marc Potters joint work with Joël Bun and
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Theory Eigenvalues saddle-point
Numerical method Conclusions

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Learning And context of data analysis,
RMT gives a null model for the similarity
between samples (ligands) that can be
expected by chance due to finite

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sampling (20). Predicting protein ligand affinity with a random

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A RANDOM MATRIX AND CONCENTRATION INEQUALITIES FRAMEWORK FOR NEURAL NETWORKS ANALYSIS Cosme Louart, Romain Couillet CentraleSupélec, Gif-sur-Yvette, France.

ABSTRACT This article provides a theoretical analysis of the asymptotic performance of a regression or classification task performed by a simple random neural network. This result is ...

A RANDOM MATRIX AND CONCENTRATION INEQUALITIES FRAMEWORK ...

This article provides a theoretical analysis of the asymptotic performance of a regression or classification task performed by a simple random neural network. This result is obtained by leveraging a new framework at the crossroads between random matrix

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theory and the concentration of measure theory. This approach is of utmost interest for neural network analysis at large in that it naturally ...

A Random Matrix and Concentration Inequalities framework ...

A novel empirical data analysis methodology based on the random matrix theory (RMT) and time series analysis is proposed for the power systems. Among the ongoing research studies of big data in the power system applications, there is a strong necessity for new mathematical tools that describe and analyze big data. This paper used RMT to model the empirical data which also treated as a time ...

Framework of Random Matrix Theory for Power System Data ...

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A Random Matrix Bayesian framework for out-of-sample quadratic optimization - Marc Potters

The random matrix framework described

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here provides a robust threshold for maximizing the information extracted from correlations between structural features, while avoiding overfitting the data. The algorithm has the natural interpretation as a data-driven model for the binding energy of the ligands to the target protein, in fingerprint coordinates.

Predicting protein-ligand affinity with a random matrix ...

Home > Seminars > A Random Matrix Framework for BigData Machine Learning, and Applications to Wireless Communications. Seminar: A Random Matrix Framework for BigData Machine Learning, and Applications to Wireless Communications. Romain Couillet - Full Professor in the LSS laboratory at CentraleSupélec, France.

Seminar: A Random Matrix Framework for BigData Machine ...

Predicting protein-ligand affinity with a random matrix framework Alpha A. Leea,b,1, Michael P. Brennera,b, and

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Lucy J. Colwell,¹ aSchool of Engineering and Applied Sciences, Harvard University, Cambridge, MA 02138; bKavli Institute of Bionano Science and Technology, Harvard University, Cambridge, MA 02138; and cDepartment of Chemistry, University of Cambridge, CB2 1EW, Cambridge, United ...

Predicting protein ligand affinity with a random matrix ...

Random matrix ·Sum of independent random variables Mathematics Subject Classification ... This paper describes a more satisfactory framework for completing the bound on the matrix mgf. The crucial new ingredient in our argument is a deep theo-392 Found Comput Math (2012) 12:389-434

User-Friendly Tail Bounds for Sums of Random Matrices

the population eigenvalues) encourage PCA consistency. Our framework nicely illustrates the relationship among these three types of information in terms of

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dimension, sample size and spike size, and rigorously characterizes how their relationships affect PCA consistency.

Keywords: High dimension low sample size, PCA, Random matrix, Spike model 1.

A General Framework for Consistency of Principal Component

...

In NMF: Algorithms and Framework for Nonnegative Matrix Factorization (NMF). Description Usage Arguments Methods Examples. Description. The `S4` generic `rmatrix` generates a random matrix from a given object. Methods are provided to generate matrices with entries drawn from any given random distribution function, e.g. `runif` or `rnorm`. Usage

rmatrix: Generating Random Matrices in NMF: Algorithms and ...

Let the random matrix Y represent the adjacency matrix of an unvalued network on n individuals. We assume that the diagonal elements of Y are 0

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-that self-partnerships are disallowed.
Suppose that denotes the set of all
possible networks on the given n
individuals. The multivariate distribution
of Y can be parameterized in the form:

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